



Quantitative Analytics & Model Development Consultant

Contact: PNC

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DetailsApplyPosition OverviewAt PNC, our people are our greatest differentiator and competitive advantage in the markets we serve. We are all united in delivering the best experience for our customers. As a Quantitative Analytics Data Modeling Consultant within PNC's Business Analytics Group organization, you may be based in Pittsburgh, PA, Cleveland, OH, Raleigh, NC, Wilmington, DE, NYC or Tyson's Corner, VA areas.Job ProfilePerforms complex quantitative analyses and models development to support decision-making by running quantitative strategies.Develops new model frameworks by supporting the line of business. Refines, monitors, and validates existing models. Conducts on-going communication with model owners and model developers during the course of the review. Works with large data to create models.Performs advanced qualitative and quantitative assessments on all aspects of models including theoretical aspects, model design and implementation as well as data quality and integrity. Reviews reports and associated quantitative analysis. Validates existing models and assesses model risks.Evaluates identified model risks and reaches conclusions on strengths and limitations of the model.Pre pares and analyzes detailed documents for validation and regulatory compliance, using applicable templates. Core CompetenciesManages Risk - Working Experience Assesses and effectively manages all of the risks associated with their business objectives and activities to ensure activities are in alignment with the bank's and unit's risk appetite and risk management framework. Customer Focus - Extensive Experience Knowledge of the values and practices that align customer needs and satisfaction as primary considerations in all business decisions, and ability to leverage that information in creating customized customer solutions. Job Specific CompetenciesPredictive Analytics - Extensive Experience Knowledge of tools, methods and processes used to make business predictions; ability to use the tools, processes and practices for predicting business trends and providing forecasts that drive business decisions and business planning. Consulting - Basic Experience Knowledge of techniques, roles, and responsibilities in providing technical or business guidance to clients, both internal and external; ability to apply this knowledge appropriately to diverse situations. Effective Communications - Extensive Experience Understanding of effective communication concepts, tools and techniques; ability to effectively transmit, receive, and accurately interpret ideas, information, and needs through the

application of appropriate communication behaviors. TESTING - Extensive Experience Knowledge of ability to plan, implement and manage testing to ensure policies and processes that align with delivery of quality applications. Data Gathering - Reporting - Extensive Experience Knowledge of ability to use



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